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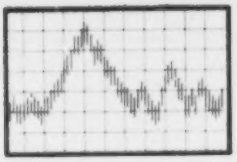

MONTHLY VOLUME REPORT

JULY 1986

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VOLUME OF FUTURES CONTRACTS TRADED

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	JULY 1985	JULY 1986	JAN-JULY 1985	JAN-JULY 1986
Wheat (5,000 bu)	209,962	232,634	1,226,269	1,395,268
Corn (5,000 bu)	646,266	521,045	3,640,322	3,569,938
Oats (5,000 bu)	8,515	8,397	51,237	72,747
Soybeans (5,000 bu)	755,837	585,051	4,279,369	3,851,474
Soybean Oil	341,145	296,041	2,303,013	1,896,552
Soybean Meal	420,880	292,515	1,996,346	1,815,770
Silver (1,000 oz)	95,118	25,253	694,138	339,941
Gold (kilo)	17,802	7,491	116,697	65,351
GNMA Mrtges, CDR	6,549	977	64,278	18,737
Cash Settle GNMA	0	1,751	0	6,505
T-Bonds	3,308,120	4,114,350	22,250,427	32,803,621
T-Notes (6 1/2-10 yr)	219,439	309,748	1,540,355	2,650,742
Municipal Bond Index	36,533	64,020	96,048	563,996
Major Market Index	162,274	4,422	1,836,704	31,236
MMI Maxi		152,937	0	1,090,866
NASDAQ-100		0	0	3,743
CHICAGO BOARD OF TRADE	6,228,440	6,616,632	40,095,203	50,176,487
Wheat (5,000 bu)	77,086	85,581	428,453	465,966
Value Line Index	108,832	64,163	645,350	662,976
Mini Value Line	1,439	1,734	12,557	10,648
KANSAS CITY BD. OF TRD.	187,357	151,478	1,086,360	1,139,590
Coffee "C"	42,422	78,670	350,342	609,078
Sugar #11	263,842	281,124	1,660,122	2,391,947
Sugar #12	6,534	1,134	51,751	18,112
Sugar #14	1,492	6,943	1,492	43,798
Cocoa (10 M tons)	74,583	79,029	540,451	473,607
CPI-W	555	68	903	8,760
COFFEE SUGAR & COCOA	389,428	446,968	2,605,061	3,545,302

	JULY 1985	JULY 1986	JAN-JULY 1985	JAN-JULY 1986
Wheat (1,000 bu)	43,441	25,310	229,259	245,012
Corn (1,000 bu)	25,828	16,116	281,873	248,962
Oats (1,000 bu)	114	207	1,169	1,030
Soybeans (1,000 bu)	108,443	57,375	482,593	468,449
Soybean Meal New		222	0	1,344
Soybean Meal Old	3,191	50	6,406	3,064
Live Cattle (20,000#)	6,824	4,756	36,968	41,288
Live Hogs (15,000#)	6,132	13,203	47,892	48,024
Silver (1,000 oz)	320	38	3,546	610
New York Silver	5,540	143	36,898	6,424
Gold (33.2 oz)	0	0	76	0
New York Gold	2,285	870	21,859	10,859
Platinum	59	160	497	1,983
Copper	311	74	3,121	770
Copper High Grade		265	0	1,387
T-Bonds ($50,000)	31,329	41,645	182,728	254,992
T-Bills ($500,000)	4,269	2,662	22,537	16,495
British Pound	2,493	2,543	12,286	11,264
Swiss Franc	12,344	10,606	69,565	56,417
Deutschemark	7,239	7,399	53,491	47,317
Japanese Yen	3,457	6,474	19,301	27,995
Canadian Dollar	148	316	2,259	4,567
MIDAMERICA COMMODITY EX.	263,767	190,434	1,514,324	1,498,253
Live Hogs (30,000#)	134,749	224,339	1,018,058	1,074,608
Pork Bellies (fzn)	136,026	109,981	1,013,974	663,543
Live Cattle (40,000#)	440,503	448,699	2,432,834	2,991,262
Feeder Cattle	43,462	47,366	247,605	290,456
Lumber	43,525	35,203	413,649	320,021
Gold (100 oz)	0	0	7	0
T-Bills (90-day)	180,555	117,760	1,601,539	1,193,023
Domestic CD (90-day)	3,662	22	70,994	2,970
Eurodollar (3-month)	797,964	755,291	5,333,341	6,031,187
European Currency Unit		10,128	0	33,987
British Pound	302,225	276,146	1,668,884	1,781,385
Canadian Dollar	22,070	43,509	286,753	516,511
Deutsche Mark	685,325	532,560	3,841,010	4,140,621
Japanese Yen	232,529	425,199	1,139,489	2,371,873
Mexican Peso	1,851	0	6,734	0
Swiss Franc	503,020	448,528	2,702,174	2,867,116
French Franc	74	204	8,281	1,785
S&P 500 Index	1,114,805	1,626,896	8,691,097	11,539,883
S&P 100 Index	0	2	1,660	3,514
S&P OTC 250		0	0	5,251
CHICAGO MERCANTILE EX.	4,642,345	5,101,833	30,478,083	35,828,996

	JULY 1985	JULY 1986	JAN-JULY 1985	JAN-JULY 1986
Wheat (5,000 bu)	27,757	30,444	161,543	164,244
White Wheat (5,000 bu)	312	96	2,328	379
MINNEAPOLIS GRAIN EX.	28,069	30,540	163,871	164,623
Copper	146,396	89,818	1,564,990	1,233,199
Silver (5,000 oz)	377,681	187,896	3,168,370	2,283,411
Gold (100 oz)	738,100	527,639	5,036,781	4,483,559
Aluminum	4,159	2,218	48,001	44,506
COMMODITY EXCHANGE	1,266,336	807,571	9,818,142	8,044,675
Cotton #2	41,069	75,545	382,803	480,447
Orange Jce, Fzn. Conc.	8,238	10,469	96,767	138,706
Propane	594	1,701	8,569	5,889
European Currency Unit		5,280	0	59,836
Dollar Index		11,503	0	119,447
NY COTTON & CITRUS	49,901	104,498	488,139	804,325
NYSE Composite Index	208,297	251,289	1,740,557	1,904,838
Cmdty Rsrch Bureau Index		9,019	0	19,761
NEW YORK FUTURES EX.	208,297	260,308	1,740,557	1,924,599
Palladium	8,980	4,460	76,967	75,151
Platinum	40,349	75,369	295,102	730,686
Potatoes(Cash Settlement)	1,464	1,373	11,505	8,819
No. 2 Heating Oil, NY	148,117	309,662	1,139,389	1,698,619
Leaded Reg. Gasoline, NY	54,770	105,311	398,250	726,737
Unleaded Reg. Gas., NY	19,532	12,878	73,632	79,402
Crude Oil	329,768	860,526	2,280,744	4,412,579
NEW YORK MERCANTILE EX.	602,980	1,369,579	4,275,589	7,731,993
Rice, Rough	0	0	7	0
Cotton Short Staple	55	0	1,698	3
CHIC. RICE & COTTON EX.	55	0	1,705	3
TOTAL FUTURES	13,866,975	15,079,841	92,267,034	110,858,846
PERCENT CHANGE		8.75%		20.15%

TOTAL CONTRACTS	1984	1983	1982	1981
JULY	12,851,732	11,391,208	9,541,536	8,605,333
JAN-JULY	90,389,911	79,076,842	61,560,546	56,115,652

COMMODITY GROUP	JULY 1985	JULY 1986	JAN-JULY 1985	JAN-JULY 1986
Ag Commodities	3,876,172	3,533,715	22,984,449	23,473,897
Interest Rate	4,551,887	5,355,709	31,066,199	43,097,719
Precious Metals	1,286,234	829,319	9,450,938	7,997,975
Equity Indices	1,632,180	2,165,463	13,023,973	15,816,951
Foreign Currency	1,772,775	1,768,892	9,810,227	11,920,674
NonPrecious Metal	150,866	92,375	1,616,112	1,279,862
Petroleum Product	552,781	1,290,078	3,900,584	6,923,226
Other	44,080	44,290	414,552	348,542
TOTAL	13,866,975	15,079,841	92,267,034	110,858,846
%				
Ag Commodities	27.95%	23.43%	24.91%	21.17%
Interest Rate	32.83%	35.52%	33.67%	38.88%
Precious Metals	9.28%	5.50%	10.24%	7.21%
Equity Indices	11.77%	14.36%	14.12%	14.27%
Foreign Currency	12.78%	11.73%	10.63%	10.75%
Non-precious Meta	1.09%	0.61%	1.75%	1.15%
Petroleum Product	3.99%	8.55%	4.23%	6.25%
Other	0.32%	0.29%	0.45%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from July 1985 to July 1986.

	Amount of Increase		Amount of Decrease
T-Bonds, CBT	806,230	Gold, COMEX	210,461
Crude Oil, NYMEX	530,758	Silver, COMEX	189,785
S&P 500 Index, CME	512,091	Soybeans, CBT	170,786
Japanese Yen, CME	192,670	Major Market Index, CBT	157,852
Heating Oil, NYMEX	161,545	Deutschmark, CME	152,765
MMI Maxi, CBT	152,937	Soybean Meal, CBT	128,365
T-Notes, CBT	90,309	Corn, CBT	125,221
Live Hogs, CME	89,590	Silver, CBT	69,865
Leaded Reg. Gas, NYMEX	50,541	T-Bills, CME	62,795
		Copper, COMEX	56,578
		Swiss Franc, CME	54,492
		Soybeans, MIDAM	51,068